



Backtest #52322 · LPG · EVO\_EVOEVOEVOE\_v2289

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +41.35% | 1.13   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOEVOEVOE\_v2289 backtest on LPG shows a 41.35% ROI but suffers from severe overfitting due to only three trades, rendering the 1.13 Sharpe ratio and 66.7% win rate statistically insignificant. A maximum drawdown of 21.82% indicates poor downside protection relative to the capital growth achieved. Without broader sample data, we cannot confirm if the strategy adapts to market regimes rather than capitalizing on a single anomaly. The immediate next step is to run a walk-forward analysis to validate parameter stability across different time periods. This approach will determine if the strategy possesses genuine predictive power or merely fits historical noise.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 41.35%     |
| Sortino Ratio   | 0.93       |
| Turnover        | 7.31x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14139.63 |